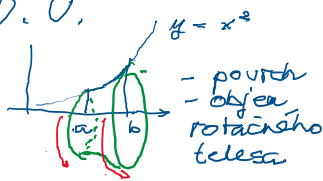
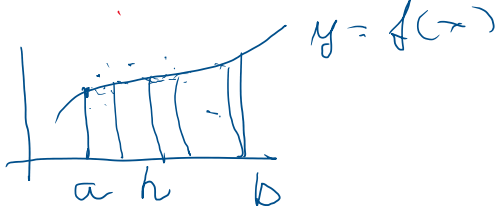


D. Ú.



Program na dnes:
integrály
náhodné kráčení
a náhodné přeměny

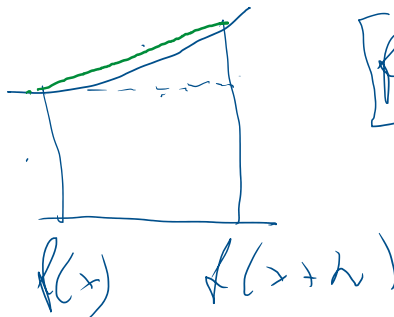
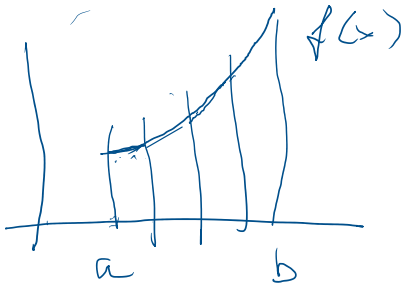


$$D_x: a \leq x_1 \leq x_2 \leq \dots \leq b$$

$$D_\xi: a \leq \xi_1 \leq \xi_2 \leq \dots \leq b$$

$$h = \frac{b-a}{n}$$

$$S_{a,b} = \sum_{i=1}^n h \cdot f(a + ih)$$



$$\left[f(x+h) - f(x) \right]^2 + h^2 = l^2$$

$$l = \sqrt{h^2 + (f(x+h) - f(x))^2} =$$

$$h \sqrt{1 + \left(\frac{f(x+h) - f(x)}{h} \right)^2}$$

$$L = \sum_{i=1}^n h \sqrt{1 + f'(a + ih)^2}, \quad n = \frac{b-a}{h}$$

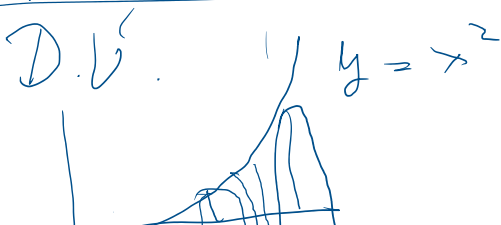
$$f(x) = x \quad a = 0 \quad b = 1$$

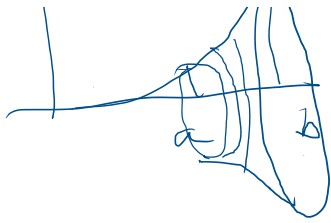
$$f'(a + ih) = 1, \quad i = 0, 1, \dots$$

$$L = \sum_{i=1}^n h \cdot \sqrt{2} = \sqrt{2} h n = \sqrt{2} \cdot (b-a)$$

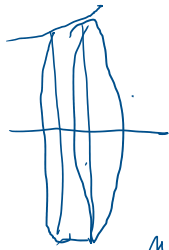
$$\approx \sqrt{2}$$

$$f(x) = x^2$$





$$b - a = nh$$



$$V_i = \pi f(x_i)^2 \cdot h$$

$$V = \sum_{i=1}^n \underbrace{\pi f(a+ih)^2 \cdot h}_{\substack{f(x) = x}} = \pi h \sum_{i=1}^n (a+ih)^2$$

$$= \pi h \sum (a^2 + 2a ih + i^2 h^2) =$$

$$= \pi h a^2 n + \pi h^2 \cdot 2a \sum_{i=1}^n i + \pi h^3 \sum_{i=1}^n i^2$$

$$= \pi a^2 (b-a) + \cancel{2\pi h^2 a} \frac{n(n+1)}{2} + \pi h^3 \frac{n(n+1)(2n+1)}{6} =$$

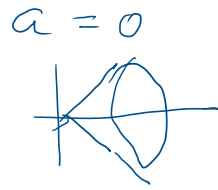
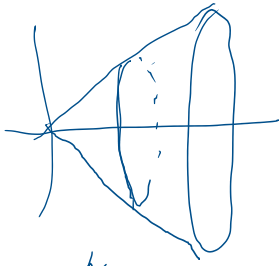
$$= \pi a^2 (b-a) + \pi a h^2 n^2 \left(1 + \frac{1}{n}\right) + \frac{1}{6} \pi h^3 n^3 \left(1 + \frac{1}{n}\right) \left(2 + \frac{1}{n}\right)$$

$$\xrightarrow{n \rightarrow \infty} \pi a^2 (b-a) + \pi a (b-a)^2 + \frac{1}{6} \pi (b-a)^3 \cdot 2 =$$

$$= \frac{\pi}{3} \left[\underbrace{(b-a)^3} + \underbrace{3(b-a)^2 a} + \underbrace{3(b-a) a^2} + \underbrace{a^3} \right] - \pi \frac{a^3}{3} =$$

$$= \frac{\pi}{3} (b-a+a)^3 - \frac{\pi}{3} a^3 = \frac{\pi}{3} (b^3 - a^3)$$

$$= \frac{\pi}{3} (b - a + a)^3 - \frac{\pi}{3} a^3 = \frac{\pi}{3} (b^3 - a^3)$$



$$V = \frac{1}{3} \pi b^2 \cdot b = \frac{1}{3} \pi b^3$$



$$V = \frac{4}{3} \pi r^3$$

$$V^+ = \frac{4}{3} \pi (r+h)^3$$

$$S \approx \left. \frac{V^+ - V}{h} \right|_{h \rightarrow 0} = \left. \frac{\frac{4}{3} \pi (r+h)^3 - \frac{4}{3} \pi r^3}{h} \right|_{h \rightarrow 0}$$

$$= \frac{d}{dr} \left(\frac{4}{3} \pi r^3 \right) = \frac{4}{3} \pi 3r^2 = \underline{\underline{4\pi r^2}}$$

$$\int_a^b f(x) dx = \lim_{h \rightarrow 0} \sum_{i=1}^n h f(a + i h)$$

$$\int_a^b x^2 dx = \frac{b^3}{3} - \frac{a^3}{3}$$

$$F(x) = \int_{-1}^x t^2 dt = \left(\frac{x^3}{3} \right) - \left(\frac{(-1)^3}{3} \right)$$

$$\int_a^b t^2 dt = F(b) - F(a)$$

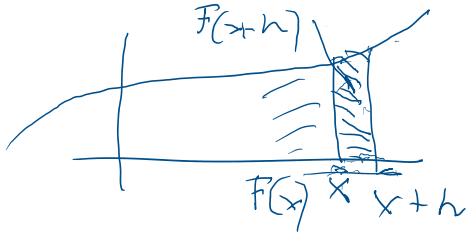
$$F(b) - F(a) = \frac{b^3}{3} - \frac{(-1)^3}{3} - \frac{a^3}{3} + \frac{(-1)^3}{3}$$

$$f(b) - f(a) = \frac{-}{3} - \frac{-}{3} = \frac{-}{3} + \frac{-}{3}$$

$$F(x) = \int_a^x f(t) dt$$



$$F'(x) = f(x)$$



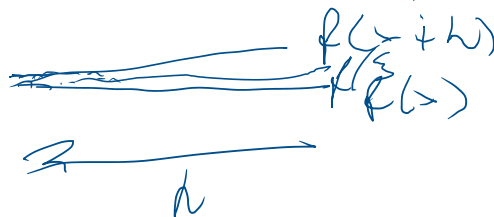
$$F'(x) = \lim_{h \rightarrow 0} \frac{F(x+h) - F(x)}{h}$$

$$= \lim_{h \rightarrow 0} f(\xi) \quad 0 < \xi < h$$

$$x \leq \xi \leq x+h$$

$$= f(x)$$

$$h \rightarrow 0 \quad f(\xi) \rightarrow f(x)$$



$$f(x) = x^2 \quad F(x) = ?$$

$$(x^3)' = 3x^2$$

$$\left(\frac{x^3}{3}\right)' = \frac{1}{3} 3x^2 = x^2$$

$$f(x) = \cos x$$

$$F(x) = \sin x + C$$

$$f(x) = \sin x$$

$$F(x) = -\cos x + C$$

$$f(x) = \frac{1}{x}$$

$$F(x) = \ln|x| + C$$

$$f(x) = e^x$$

$$F(x) = e^x + C$$

→ primitiva f.

$$f(x) = x$$

→ primitiva f.

$$f(x) = \cos(ax)$$

$$\frac{d}{dx} \left(\frac{1}{a} \sin ax \right) = \cos ax$$

$$f(ax) \rightarrow \frac{1}{a} F(ax)$$

$$x^m \rightarrow \frac{x^{m+1}}{m+1}$$

$\underbrace{\quad \frac{d}{dx} \quad}_{\text{derivative}}$

==

Domáca úloha



Basic
Integratio...

Basic Integration Problems

I. Find the following integrals.

- | | |
|--|---|
| 1. $\int (5x^2 - 8x + 5) dx$ | 2. $\int (-6x^3 + 9x^2 + 4x - 3) dx$ |
| 3. $\int (x^3 + 2x + 3) dx$ | 4. $\int \left(\frac{8}{x} - \frac{5}{x^2} + \frac{6}{x^3} \right) dx$ |
| 5. $\int \left(\sqrt{x} + \frac{1}{3\sqrt{x}} \right) dx$ | 6. $\int (12x^{\frac{3}{2}} - 9x^{\frac{5}{2}}) dx$ |
| 7. $\int \frac{x^2 + 4}{x^2} dx$ | 8. $\int \frac{1}{x\sqrt{x}} dx$ |
| 9. $\int (1 + 3t)t^2 dt$ | 10. $\int (2t^2 - 1)^2 dt$ |
| 11. $\int y^2 \sqrt[3]{y} dy$ | 12. $\int d\theta$ |
| 13. $\int 7 \sin(x) dx$ | 14. $\int 5 \cos(\theta) d\theta$ |
| 15. $\int 9 \sin(3x) dx$ | 16. $\int 12 \cos(4\theta) d\theta$ |
| 17. $\int 7 \cos(5x) dx$ | 18. $\int 4 \sin\left(\frac{x}{3}\right) dx$ |
| 19. $\int 4e^{-7x} dx$ | 20. $\int 9e^{\frac{x}{2}} dx$ |
| 21. $\int -5 \cos \pi x dx$ | 22. $\int -13e^{6t} dt$ |

II. Evaluate the following definite integrals.

1. $\int_1^4 (5x^2 - 8x + 5) dx$

2. $\int_1^2 (x^{\frac{1}{2}} + 2x + 3) dx$

3. $\int_1^9 (\sqrt{x} + \frac{1}{3\sqrt{x}}) dx$

4. $\int_1^4 \frac{5}{x^3} dx$

5. $\int_1^2 (1 + 3t)t^2 dt$

6. $\int_{-2}^1 (2t^2 - 1)^2 dt$

Solutions

I. Find the following integrals.

1. $\int (5x^2 - 8x + 5) dx = \frac{5x^3}{3} - 4x^2 + 5x + C$

2. $\int (-6x^3 + 9x^2 + 4x - 3) dx = -\frac{3x^4}{2} + 3x^3 + 2x^2 - 3x + C$

3. $\int (x^{\frac{5}{2}} + 2x + 3) dx = \frac{2x^{\frac{7}{2}}}{\frac{7}{2}} + x^2 + 3x + C$

4. $\int \left(\frac{8}{x} - \frac{5}{x^2} + \frac{6}{x^3} \right) dx = \int \left(\frac{8}{x} - 5x^{-2} + 6x^{-3} \right) dx$
 $= 8Ln(x) - \frac{5x^{-1}}{-1} + \frac{6x^{-2}}{-2} = 8Ln(x) + \frac{5}{x} - \frac{3}{x^2} + C$

5. $\int \left(\sqrt{x} + \frac{1}{3\sqrt{x}} \right) dx = \int \left(x^{\frac{1}{2}} + \frac{1}{3} x^{-\frac{1}{2}} \right) dx$
 $= \frac{x^{\frac{3}{2}}}{\frac{3}{2}} + \frac{1}{3} \frac{x^{\frac{1}{2}}}{\frac{1}{2}} = \frac{2}{3} x^{\frac{3}{2}} + \frac{2}{3} x^{\frac{1}{2}} + C$

6. $\int (12x^{\frac{3}{4}} - 9x^{\frac{5}{3}}) dx = \frac{48x^{\frac{7}{4}}}{\frac{7}{4}} - \frac{27x^{\frac{8}{3}}}{\frac{8}{3}} + C$

7. $\int \frac{x^2 + 4}{x^2} dx = \int 1 + 4x^{-2} dx = x - \frac{4}{x} + C$

8. $\int \frac{1}{x\sqrt{x}} dx = \int x^{-\frac{3}{2}} dx = -\frac{2}{\sqrt{x}} + C$

9. $\int (1 + 3t)t^2 dt = \int t^2 + 3t^3 dt = \frac{t^3}{3} + \frac{3t^4}{4} + C$

10. $\int (2t^2 - 1)^2 dt = \int 4t^4 - 4t^2 + 1 dt = \frac{4t^5}{5} - \frac{4t^3}{3} + t + C$

$$11. \int y^2 \sqrt[3]{y} dy = \int y^{\frac{7}{3}} dy = \frac{3y^{\frac{10}{3}}}{\frac{10}{3}} + C$$

$$12. \int d\theta = \theta + C$$

$$13. \int 7 \sin(x) dx = -7 \cos(x) + C$$

$$14. \int 5 \cos(\theta) d\theta = 5 \sin(\theta) + C$$

$$15. \int 9 \sin(3x) dx = -3 \cos(3x) + C$$

$$16. \int 12 \cos(4\theta) d\theta = 3 \sin 4\theta + C$$

$$17. \int 7 \cos(5x) dx = \frac{7 \sin(5x)}{5} + C$$

$$18. \int 4 \sin\left(\frac{x}{3}\right) dx = -12 \cos\left(\frac{x}{3}\right) + C$$

$$19. \int 4e^{-7x} dx = \frac{4e^{-7x}}{-7} + C$$

$$20. \int 9e^{\frac{x}{2}} dx = 36e^{\frac{x}{2}} + C$$

$$21. \int -5 \cos \pi x dx = -\frac{5 \sin(\pi x)}{\pi} + C$$

$$22. \int -13e^{6t} dt = -\frac{13e^{6t}}{6} + C$$

II. Evaluate the following definite integrals.

$$1. \int_1^4 (5x^2 - 8x + 5) dx = \left(\frac{5x^3}{3} - 4x^2 + 5x \right) \Big|_1^4 = \frac{188}{3} - \frac{8}{3} = \boxed{60}$$

$$2. \int_1^9 (x^{\frac{1}{2}} + 2x + 3) dx = \left(\frac{2x^{\frac{3}{2}}}{\frac{3}{2}} + x^2 + 3x \right) \Big|_1^9 = \frac{1026}{5} - \frac{22}{5} = \frac{1004}{5} = 200.8$$

$$3. \int_4^9 \left(\sqrt{x} + \frac{1}{3\sqrt{x}} \right) dx = \left(\frac{2}{3} x^{\frac{3}{2}} + \frac{2}{3} x^{\frac{1}{2}} \right) \Big|_4^9 = 20 - \frac{20}{3} = \frac{40}{3} = 13.333$$

$$4. \int_1^4 \frac{5}{x^2} dx = -\frac{5}{2x^2} \Big|_1^4 = -\frac{5}{32} + \frac{5}{2} = \frac{75}{32} = 2.344$$

$$5. \int_1^2 (1 + 3t)t^2 dt = \left(\frac{t^3}{3} + \frac{3t^4}{4} \right) \Big|_1^2 = \frac{44}{3} - \frac{5}{12} = \frac{57}{4} = 14.25$$

$$6. \int_2^4 (2t^2 - 1)^2 dt = \left(\frac{4t^3}{3} - \frac{4t^3}{3} + t \right) \Big|_2^4 = \frac{7}{15} + \frac{254}{15} = \frac{261}{15} = 17.4$$